

FIG. 1

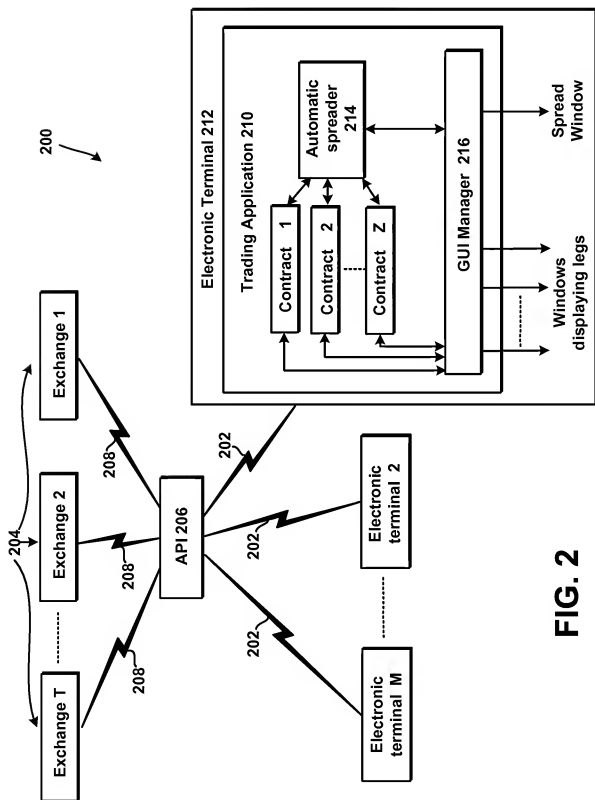


FIG. 2

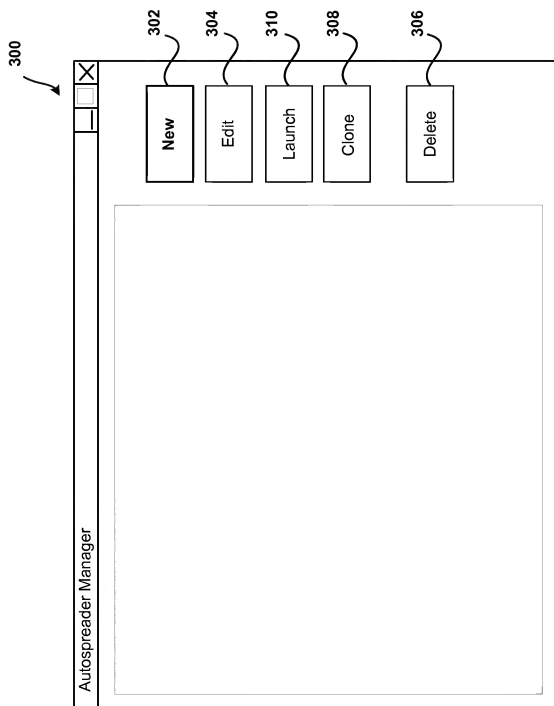


FIG. 3

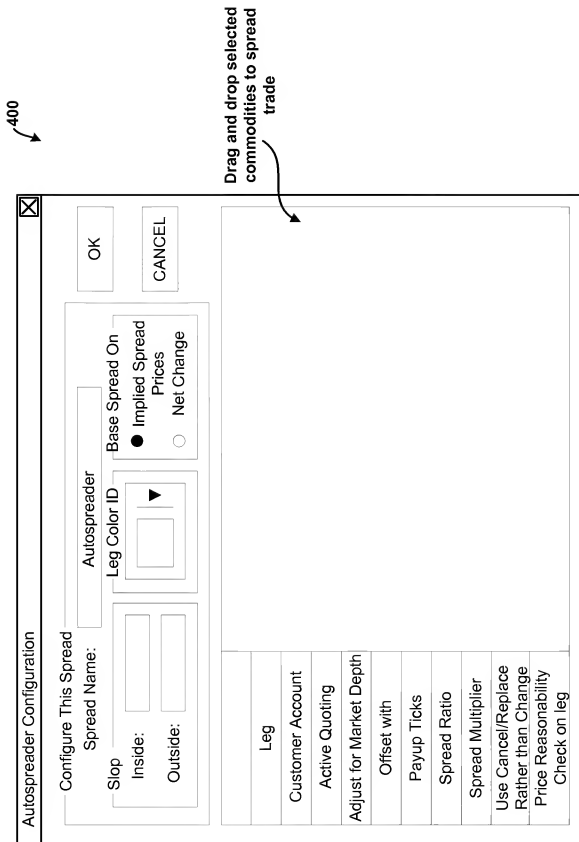


FIG. 4

500

1 5 10		Order		Destination		Route to Best							
100 500		0		None		Short Sell							
Clear		<Default>		CLEAR		Exempt							
BUY		SELL											
Contract	WrkBuy	BidQ	BidPrc	AskPrc	AskQ	WrkSells	NetPos	FF	NetPos	LastPrc	LastQ	Total	Chng
FDAX Mar02		1	5166.5	5167.5	6					5167.0	4	114	-24.0
FDAX Jun02													
FESX Mar02		40	3715.0	3716.0	11					3716.0	47	198	-13.0
FESX Jun02													
FGBL Mar02		182	107.39	107.40	14					107.40	717	13893	-0.52
FGBL Mar02													
FGBL Mar02		151	106.02	106.03	507					106.02	326	7737	-0.33
FGBL Jun02													
FGBS Mar02		1740	103.37	103.38	138					103.38	4589	10293	-0.10
FGBS Jun02													
FN50 Mar02		122	1180.0	1184.0	25					1180.0	220	220	-5.0
FN50 Jun02													
FSMI Mar02		5	6384.0	6387.0	18					6385.0	192	224	-15.0
FSMI Jun02													
FSTX Mar02		10	3613.0	3616.0	12					3616.0	20	32	-8.0
FSTX Jun02													

Selected contracts used in a 2-leg spread

FIG. 5

600

636

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Autospreader Configuration

Configure This Spread

Spread Name: Autospreader: TTSIM-D FGBL Sep02 vs. TTSIM-D FGBL Sep02

Slop

Inside:

Outside:

Leg Color ID

Base Spread On

☒ Implied Spread Prices

☐ Net Change

OK

CANCEL

	A	B
Leg	TTSIM-D FGBL SEP02 ▼	TTSIM-D FGBM SEP02 ▼
Customer Account	<Default> ▼	<Default> ▼
Active Quoting	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
Adjust for Market Depth	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
Offset with	Limit Orders	Limit Orders
Payup Ticks	0	0
Spread Ratio	1	-1
Spread Multiplier	1	-1
Use Cancel/Replace Rather than Change	<input type="checkbox"/>	<input type="checkbox"/>
Price Reasonability	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
Check on leg		

FIG. 6

[illegible]

FIG. 7

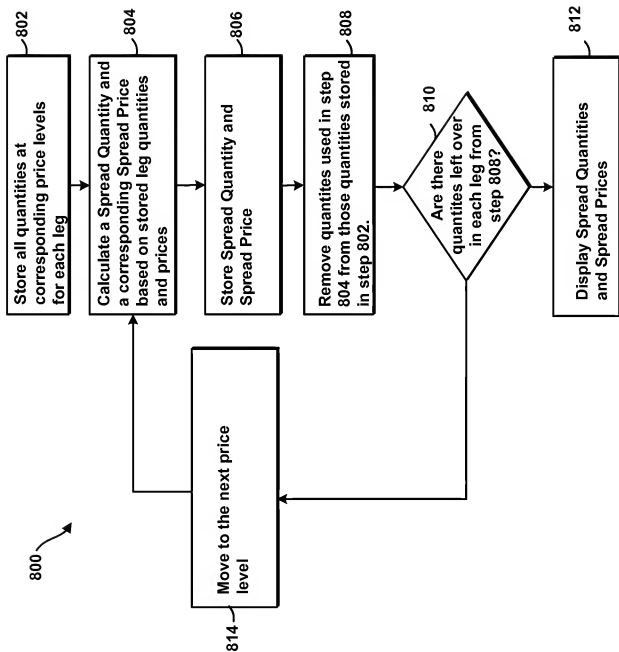


FIG. 8

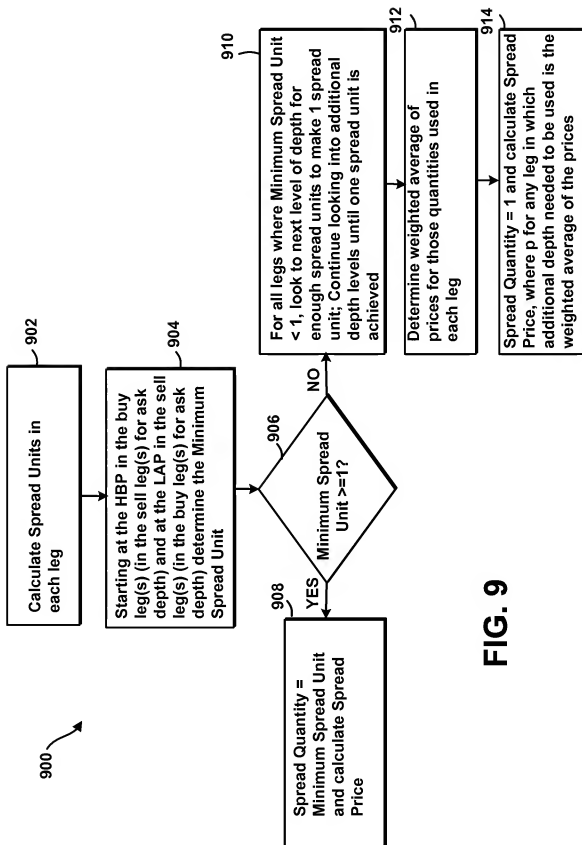


FIG. 9

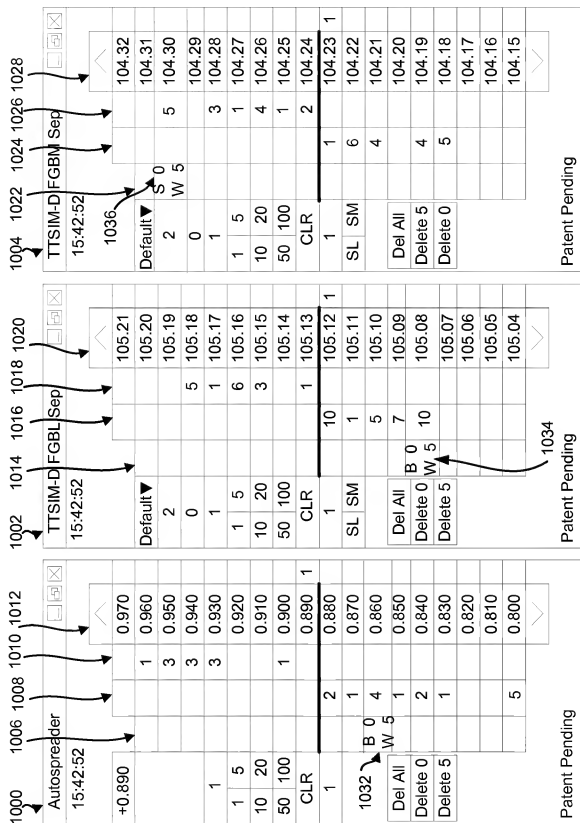


FIG. 10

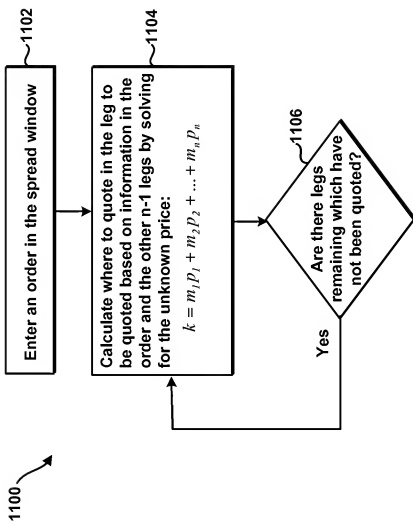
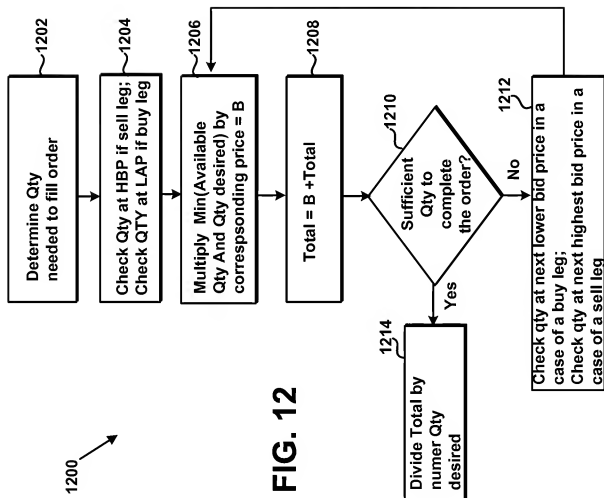


FIG. 11



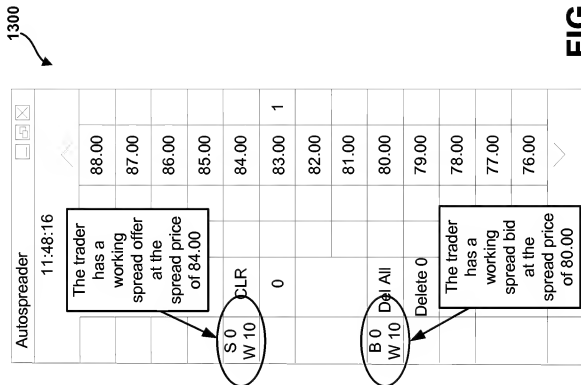


FIG. 13

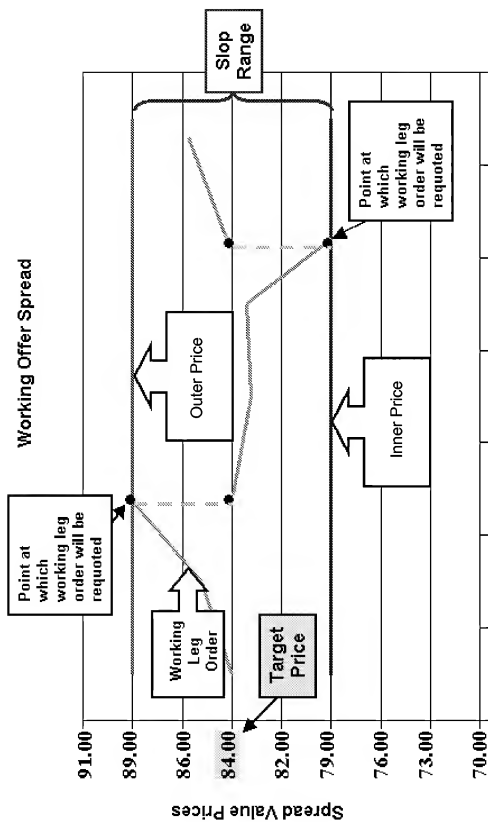


FIG. 14

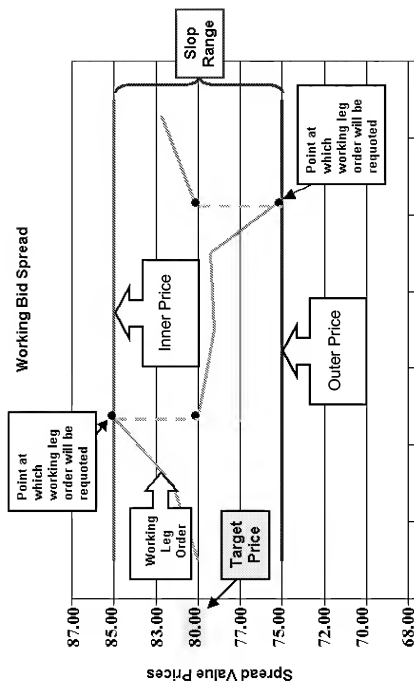


FIG. 15

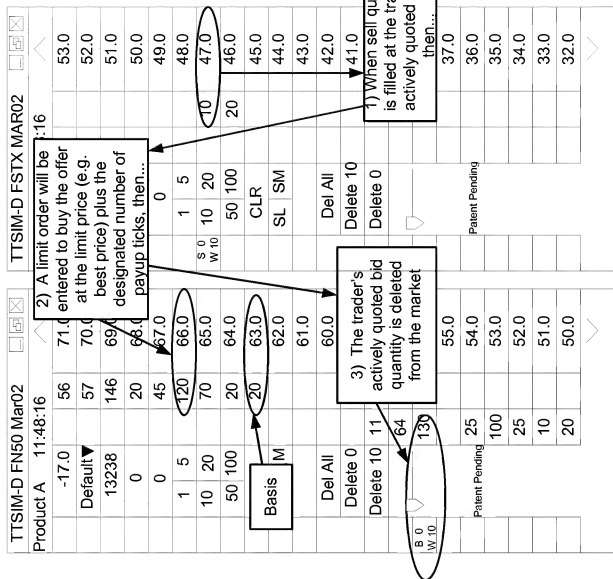


FIG. 16

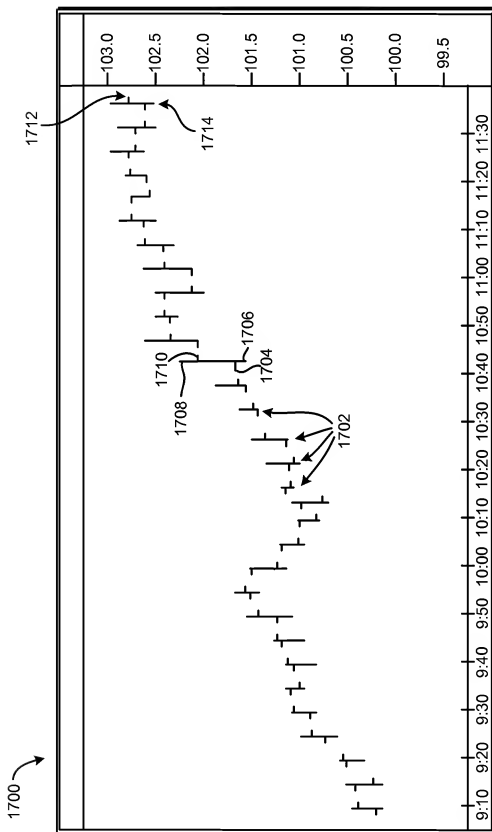


FIG. 17